



Backtest #56136 · LPG · EVO_EVOEVOEVOG_v488

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOEVOG_v488 shows a 41.35% return with a 1.13 Sharpe ratio, yet the 66.7% win rate is statistically insignificant due to only three executed trades. The 21.82% maximum drawdown indicates substantial volatility risk that is not yet smoothed over a sufficient sample size. While the strategy captures upside, the lack of trade frequency prevents validating its robustness against various market regimes. The next step is to extend the backtest window or reduce the trade threshold to generate at least fifty trades for reliable confidence intervals.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63